

From: russell Thu Jun 12 14:32:29 1997  
From: russell (Robert A. Russell)  
To: grayson@numerix.com  
Cc: jgamumill@mhny  
Subject: gauss\_random routine  
Date: Thu, 12 Jun 97 14:32:27 EDT

Here is a modified version of our current gauss\_random() routine. It is my expectation that we would use a substitute gauss\_random() compiled by you and loaded with our code to run your random numbers. The routine is called once for each time step, with <sup>Redacted</sup>total time steps. Once it has made the <sup>Redacted</sup>calls, it is not called again no matter how many bonds we are running. The first call is for the earliest time step.

We would expect to test with different numbers of paths. Our program requires that the number of paths be <sup>Redacted</sup> unless you have another suggestion. Presumably your gauss\_random() could accept these (and perhaps other) values of n.

We are currently engaged in a project to determine accurate mean values for sample securities. Getting your results without those results would not be too helpful, so my only urgency is to be sure there is no great time disparity in finishing our sampling and testing with your random numbers.

Redacted

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